### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash
     - $1,382,576,299
   - B. Securities (at market)
     - $2,901,025,978

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 484,993,983

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 187,507,481
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - (152,572,417)
   - Net equity (deficit) (add lines 1, 2, and 3)
     - $4,803,531,324

4. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount
     - 19,684,410
   - Less: amount offset by customer owned securities
     - (18,901,619)
   - $4,804,314,115

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 382,016,536
   - B. Securities representing investments of customers’ funds (at market)
     - 200,083,834
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 327,079,551

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - $1,575,584,847
   - B. Securities representing investments of customers’ funds (at market)
     - 240,088,694
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 2,573,946,427

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - (19,548,707)

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 187,507,481
    - B. Value of open short option contracts
      - (152,572,417)

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 0
    - B. Securities representing investments of customers’ funds (at market)
      - 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - 0

12. **Segregated funds on hand (describe):**
    - 0

13. **Total amount in segregation**
    - $5,314,186,246

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $509,872,131

15. **Management Target Amount for Excess funds in segregation**
    - $425,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - $84,872,131
# Statement of Segregation Requirements and Funds in Segregation

## For Customers' Dealer Options Accounts

1. **Amount required to be segregated in accordance with Commission regulation 32.6**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$</td>
</tr>
</tbody>
</table>

2. **Funds in segregated accounts**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$</td>
</tr>
<tr>
<td>C. Total</td>
<td>$</td>
</tr>
</tbody>
</table>

3. **Excess (deficiency) funds in segregation**
   
   (subtract line 2.C from line 1)
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$</td>
</tr>
</tbody>
</table>
### Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7

**Foreign Futures and Foreign Options Secured Amounts**

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Note</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$503,334,284</td>
<td>7315</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$435,415,124</td>
<td>7317</td>
</tr>
<tr>
<td>2. Net unrealized profit/loss in open futures contracts traded on a foreign board of trade</td>
<td>$196,232,739</td>
<td>7325</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$19,130,035</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(5,839,946)</td>
<td>7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>$1,148,366,656</td>
<td>7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$41,160,884</td>
<td>7351</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(41,066,464)</td>
<td>7352</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$1,148,366,656</td>
<td>7355</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,148,366,656</td>
<td>7360</td>
</tr>
</tbody>
</table>
# STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS

## PURSUANT TO COMMISSION REGULATION 30.7

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $503,574,334
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 7510

2. **Securities**
   - A. In safekeeping with banks located in the United States: $191,640,091
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 7550

3. **Equities with registered futures commission merchants**
   - A. Cash: $7580
   - B. Securities: 7590
   - C. Unrealized gain (loss) on open futures contracts: 7600
   - D. Value of long option contracts: 7610
   - E. Value of short option contracts: (7615)

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): ICE CLEAR EUROPE 7630
     - A. Cash: 7640
     - B. Securities: 7650
     - C. Amount due to (from) clearing organizations - daily variation: 7660
     - D. Value of long option contracts: 7670
     - E. Value of short option contracts: 7675

5. **Amounts held by members of foreign boards of trade**
   - Name(s): UBS London, Australia, BMO 7690
     - A. Cash: 7700
     - B. Securities: 7710
     - C. Unrealized gain (loss) on open futures contracts: 7720
     - D. Value of long option contracts: 7730
     - E. Value of short option contracts: (7735)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 7750

7. **Segregated funds on hand (describe: )

8. **Total funds in separate section 30.7 accounts**
   - $1,444,472,326

9. **Excess (deficiency) setAside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)**
   - $296,105,670

10. **Management TargetAmount for Excess funds in separate section 30.7 accounts**
    - $200,000,000

11. **Excess (deficiency)/funds in separate 30.7 accounts over (under) Management Target**
    - $96,105,670
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash
     - $ 688,772,399
   - B. Securities (at market)
     - $ 266,620,627

2. Net unrealized profit/loss in open cleared swaps
   - (231,808,692)

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased
   - B. Market value of open cleared swaps option contracts granted (sold)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $ 723,584,334

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - debit balances - gross amount
     - $ 8,919,527
   - Less: amount offset by customer owned securities
     - (8,880,414)

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $ 723,623,447

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - $ 73,132,982
   - B. Securities representing investments of cleared swaps customers' funds (at market)
     - 100,000,000
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 122,242,384

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 505,956,143
   - B. Securities representing investments of cleared swaps customers' funds (at market)
     - 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 144,378,243

9. Net settlement from (to) derivatives clearing organizations
   - 5,481,710

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts
    - B. Value of open cleared swaps short option contracts

11. Net equities with other FCMs
    - A. Net liquidating equity
    - B. Securities representing investments of cleared swaps customers' funds (at market)
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

12. Cleared swaps customer funds on hand (describe: )

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $ 951,191,462

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $ 227,568,015

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - $ 125,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess
    - $ 102,568,015